



TITLE:

Existence of traveling waves for a nonlocal monostable equation (Problems in the Calculus of Variations and Related Topics)

AUTHOR(S):

Yagisita, Hiroki

CITATION:

Yagisita, Hiroki. Existence of traveling waves for a nonlocal monostable equation (Problems in the Calculus of Variations and Related Topics). 数理解析研究所講究録 2009, 1628: 101-108

ISSUE DATE:

2009-02

URL:

<http://hdl.handle.net/2433/140339>

RIGHT:

Existence of traveling waves for a nonlocal monostable equation

Hiroki Yagisita

Department of Mathematics, Faculty of Science, Kyoto Sangyo University

柳下浩紀 (京都産業大学・理学部)

July 24, 2008

Abstract We consider the nonlocal analogue of the Fisher-KPP equation

$$u_t = \mu * u - u + f(u),$$

where μ is a Borel-measure on \mathbb{R} with $\mu(\mathbb{R}) = 1$ and f satisfies $f(0) = f(1) = 0$ and $f > 0$ in $(0, 1)$. We do not assume that μ is absolutely continuous. The equation may have a standing wave solution (a traveling wave solution with speed 0) whose profile is a monotone but discontinuous function. We show that there is a constant c_* such that it has a traveling wave solution with monotone profile and speed c when $c \geq c_*$ while no periodic traveling wave solution with average speed c when $c < c_*$. In order to prove it, we modify a recursive method for abstract monotone discrete dynamical systems by Weinberger. We note that the monotone semiflow generated by the equation does not have compactness with respect to the compact-open topology.

Keywords: discontinuous profile, convolution model, integro-differential equation, discrete monostable equation, nonlocal evolution equation, Fisher-Kolmogorov equation.

AMS Subject Classification: 35K57, 35K65, 35K90, 45J05.

1 Introduction

We consider the following nonlocal analogue of the Fisher-KPP equation:

$$u_t = \mu * u - u + f(u).$$

Here, μ is a Borel-measure on \mathbb{R} with $\mu(\mathbb{R}) = 1$ and the convolution is defined by

$$(\mu * u)(x) = \int_{y \in \mathbb{R}} u(x - y) d\mu(y)$$

for a bounded and Borel-measurable function u on \mathbb{R} . The nonlinearity f is a Lipschitz continuous function with $f(0) = f(1) = 0$ and $f > 0$ in $(0, 1)$. Then, we would show that there is a constant c_* such that the nonlocal monostable equation has a traveling wave solution with monotone profile and speed c when $c \geq c_*$ while it has no periodic traveling wave solution with average speed c when $c < c_*$, if there is a positive constant λ satisfying

$$\int_{y \in \mathbb{R}} e^{\lambda|y|} d\mu(y) < +\infty.$$

Here, we say that the solution $u(t, x)$ is a *periodic traveling wave solution with average speed c* , if $u(t + \tau, \cdot) \equiv u(t, \cdot + c\tau)$ holds for some positive constant τ with $0 \leq u(t, \cdot) \leq 1$, $u(t, +\infty) = 1$ and $u(t, \cdot) \not\equiv 1$ for all $t \in \mathbb{R}$. In order to prove this result, we employ the recursive method for monotone dynamical systems introduced by Weinberger [22] and Li, Weinberger and Lewis [14]. We note that the semiflow generated by the nonlocal monostable equation does not have compactness with respect to the compact-open topology. In fact, there is a smooth and monostable nonlinearity f such that the equation has a standing wave solution (i.e., a traveling wave solution with speed 0) whose profile is a monotone but discontinuous function, if μ satisfies the extra condition $\int_{y \in \mathbb{R}} y d\mu(y) > 0$. In our results, we do not assume that μ is absolutely continuous with respect to the Lebesgue measure. For example, not only the integro-differential equation

$$\frac{\partial u}{\partial t}(t, x) = \int_0^1 u(t, x - y) dy - u(t, x) + f(u(t, x))$$

but also the discrete equation

$$\frac{\partial u}{\partial t}(t, x) = u(t, x - 1) - u(t, x) + f(u(t, x))$$

satisfies all the assumptions for the measure μ .

For the nonlocal monostable equation, Schumacher [18, 19] proved that there is the minimal speed c_* and the equation has a traveling wave solution with speed c when $c \geq c_*$, if the nonlinearity f satisfies the extra condition

$$f(u) \leq f'(0)u.$$

Recently, Coville, Dávila and Martínez [5] showed that if the monostable nonlinearity $f \in C^1(\mathbb{R})$ satisfies $f'(1) < 0$ and the Borel-measure μ has a density function $J \in C(\mathbb{R})$ with

$$\int_{y \in \mathbb{R}} (|y| + e^{-\lambda y}) J(y) dy < +\infty$$

for some positive constant λ , then there is a constant c_* such that the nonlocal monostable equation has a traveling wave solution with monotone profile and speed c when $c \geq c_*$ while it has no such solution when $c < c_*$. The approach employed in [5] is not of dynamical systems, but they directly solved the stationary problem

$$J * u - u - cu_x + f(u) = 0, \quad u(-\infty) = 0, \quad u(+\infty) = 1.$$

When "1. Introduction and main results" in [5] was read, it might be misunderstood that Schumacher [18] and Weinberger [22] assumed the isotropy of dynamical systems. The nonlocal equation is isotropic if and only if μ is symmetric with respect to the origin. Here, to make sure, we note that the isotropy is not assumed in the results by [18] and [22]. Further, the result by [22] is not limited at a linear determinate. If $f(u) \leq f'(0)u$ holds, then it is a linear determinate. See, e.g., [2, 4, 6, 7, 8, 9, 10, 11, 12, 13, 15, 16, 20, 21, 23, 24] on traveling waves and long-time behavior in various monostable evolution systems, [1, 3] nonlocal bistable equations and [17] Euler equation.

The proof of our results is given in [25] or [26], and it is self-contained. We would believe that it might be rather simple than in [5].

2 Abstract theorems for monotone semiflows

In the abstract, we would treat a monostable evolution system. Put a set of functions on \mathbb{R} ;

$$\mathcal{M} := \{u \mid u \text{ is a monotone nondecreasing}$$

and left continuous function on \mathbb{R} with $0 \leq u \leq 1\}$.

The followings are our basic conditions for discrete dynamical systems:

Hypotheses 1 *Let Q_0 be a map from \mathcal{M} into \mathcal{M} .*

(i) Q_0 is continuous in the following sense: If a sequence $\{u_k\}_{k \in \mathbb{N}} \subset \mathcal{M}$ converges to $u \in \mathcal{M}$ uniformly on every bounded interval, then the sequence $\{Q_0[u_k]\}_{k \in \mathbb{N}}$ converges to $Q_0[u]$ almost everywhere.

(ii) Q_0 is order preserving; i.e.,

$$u_1 \leq u_2 \implies Q_0[u_1] \leq Q_0[u_2]$$

for all u_1 and $u_2 \in \mathcal{M}$. Here, $u \leq v$ means that $u(x) \leq v(x)$ holds for all $x \in \mathbb{R}$.

(iii) Q_0 is translation invariant; i.e.,

$$T_{x_0}Q_0 = Q_0T_{x_0}$$

for all $x_0 \in \mathbb{R}$. Here, T_{x_0} is the translation operator defined by $(T_{x_0}[u])(\cdot) := u(\cdot - x_0)$.

(iv) Q_0 is monostable; i.e.,

$$0 < \alpha < 1 \implies \alpha < Q_0[\alpha]$$

for all constant functions α .

The following states that existence of suitable *super*-solutions of the form $\{v_n(x + cn)\}_{n=0}^\infty$ implies existence of traveling wave solutions with speed c in the discrete dynamical systems on \mathcal{M} :

Proposition 2 *Let a map $Q_0 : \mathcal{M} \rightarrow \mathcal{M}$ satisfy Hypotheses 1, and $c \in \mathbb{R}$. Suppose there exists a sequence $\{v_n\}_{n=0}^\infty \subset \mathcal{M}$ with $(Q_0[v_n])(x - c) \leq v_{n+1}(x)$, $\inf_{n=0,1,2,\dots} v_n(x) \not\equiv 0$ and $\liminf_{n \rightarrow \infty} v_n(x) \not\equiv 1$. Then, there exists $\psi \in \mathcal{M}$ with $(Q_0[\psi])(x - c) \equiv \psi(x)$, $\psi(-\infty) = 0$ and $\psi(+\infty) = 1$.*

In the discrete dynamical system on \mathcal{M} generated by a map Q_0 satisfying Hypotheses 1, if there is a *periodic* traveling wave *super*-solution with *average* speed c , then there is a traveling wave solution with speed c :

Theorem 3 *Let a map $Q_0 : \mathcal{M} \rightarrow \mathcal{M}$ satisfy Hypotheses 1, and $c \in \mathbb{R}$. Suppose there exist $\tau \in \mathbb{N}$ and $\phi \in \mathcal{M}$ with $(Q_0^\tau[\phi])(x - c\tau) \leq \phi(x)$, $\phi \not\equiv 0$ and $\phi \not\equiv 1$. Then, there exists $\psi \in \mathcal{M}$ with $(Q_0[\psi])(x - c) \equiv \psi(x)$, $\psi(-\infty) = 0$ and $\psi(+\infty) = 1$.*

The infimum c_* of the speeds of traveling wave solutions is not $-\infty$, and there is a traveling wave solution with speed c when $c \geq c_*$:

Theorem 4 *Suppose a map $Q_0 : \mathcal{M} \rightarrow \mathcal{M}$ satisfies Hypotheses 1. Then, there exists $c_* \in (-\infty, +\infty]$ such that the following holds :*

Let $c \in \mathbb{R}$. Then, there exists $\psi \in \mathcal{M}$ with $(Q_0[\psi])(x - c\tau) \equiv \psi(x)$, $\psi(-\infty) = 0$ and $\psi(+\infty) = 1$ if and only if $c \geq c_$.*

We add the following conditions to Hypotheses 1 for continuous dynamical systems on \mathcal{M} :

Hypotheses 5 *Let Q^t be a map from \mathcal{M} to \mathcal{M} for $t \in [0, +\infty)$.*

(i) *Q is a semigroup; i.e., $Q^t \circ Q^s = Q^{t+s}$ for all t and $s \in [0, +\infty)$.*

(ii) *Q is continuous in the following sense: Suppose a sequence $\{t_k\}_{k \in \mathbb{N}} \subset [0, +\infty)$ converges to 0, and $u \in \mathcal{M}$. Then, the sequence $\{Q^{t_k}[u]\}_{k \in \mathbb{N}}$ converges to u almost everywhere.*

As we would have Theorems 3 and 4 for the discrete dynamical systems, we would have the following two for the continuous dynamical systems:

Theorem 6 *Let Q^t be a map from \mathcal{M} to \mathcal{M} for $t \in [0, +\infty)$. Suppose Q^t satisfies Hypotheses 1 for all $t \in (0, +\infty)$, and Q Hypotheses 5. Then, the following holds :*

Let $c \in \mathbb{R}$. Suppose there exist $\tau \in (0, +\infty)$ and $\phi \in \mathcal{M}$ with $(Q^\tau[\phi])(x - c\tau) \leq \phi(x)$, $\phi \not\equiv 0$ and $\phi \not\equiv 1$. Then, there exists $\psi \in \mathcal{M}$ with $\psi(-\infty) = 0$ and $\psi(+\infty) = 1$ such that $(Q^t[\psi])(x - ct) \equiv \psi(x)$ holds for all $t \in [0, +\infty)$.

Theorem 7 *Let Q^t be a map from \mathcal{M} to \mathcal{M} for $t \in [0, +\infty)$. Suppose Q^t satisfies Hypotheses 1 for all $t \in (0, +\infty)$, and Q Hypotheses 5. Then, there exists $c_* \in (-\infty, +\infty]$ such that the following holds :*

Let $c \in \mathbb{R}$. Then, there exists $\psi \in \mathcal{M}$ with $\psi(-\infty) = 0$ and $\psi(+\infty) = 1$ such that $(Q^t[\psi])(x - ct) \equiv \psi(x)$ holds for all $t \in [0, +\infty)$ if and only if $c \geq c_$.*

3 A key lemma to prove the abstract theorems

To prove the theorems stated in Section 2, we would modify the recursive method introduced by Weinberger [22] and Li, Weinberger and Lewis [14]. At that time, the following lemma becomes a key. It states that Hypotheses 1 imply more strong continuity than Hypothesis 1 (i):

Lemma 8 *Let a map $Q_0 : \mathcal{M} \rightarrow \mathcal{M}$ satisfy Hypotheses 1 (i), (ii) and (iii). Suppose a sequence $\{u_k\}_{k \in \mathbb{N}} \subset \mathcal{M}$ converges to $u \in \mathcal{M}$ almost everywhere. Then, $\lim_{k \rightarrow \infty} (Q_0[u_k])(x) = (Q_0[u])(x)$ holds for all continuous points $x \in \mathbb{R}$ of $Q_0[u]$.*

4 The main results for the nonlocal monostable equation

Let a Lipschitz continuous function f on \mathbb{R} be a monostable nonlinearity; $f(0) = f(1) = 0$ and $f(u) > 0$ in $(0, 1)$. Let a Borel-measure μ on \mathbb{R} satisfy $\mu(\mathbb{R}) = 1$. (We do not assume that μ is absolutely continuous with respect to the Lebesgue measure.) Then, we consider the following nonlocal monostable equation:

$$u_t = \mu * u - u + f(u), \quad (4.1)$$

where $(\mu * u)(x) := \int_{y \in \mathbb{R}} u(x - y) d\mu(y)$ for a bounded and Borel-measurable function u on \mathbb{R} . Then, $G(u) := \mu * u - u + f(u)$ is a map from the Banach space $L^\infty(\mathbb{R})$ into $L^\infty(\mathbb{R})$ and it is Lipschitz continuous. (We note that $u(x - y)$ is a Borel-measurable function on \mathbb{R}^2 , and $\|u\|_{L^\infty(\mathbb{R})} = 0$ implies $\|\mu * u\|_{L^1(\mathbb{R})} \leq \int_{y \in \mathbb{R}} (\int_{x \in \mathbb{R}} |u(x - y)| dx) d\mu(y) = 0$.) So, because the standard theory of ordinary differential equations works, we have well-posedness of (4.1) and the equation generates a flow in $L^\infty(\mathbb{R})$. Here, we recall that \mathcal{M} has been defined at the beginning of Section 2.

If the semiflow generated by (4.1) has a *periodic* traveling wave solution with *average* speed c (even if the profile is not a monotone function), then it has a traveling wave solution with *monotone* profile and speed c :

Theorem 9 *Let a Borel-measure μ have $\lambda \in (0, +\infty)$ satisfying*

$$\int_{y \in \mathbb{R}} e^{\lambda|y|} d\mu(y) < +\infty, \quad (4.2)$$

and $c \in \mathbb{R}$. Suppose there exist $\tau \in (0, +\infty)$ and a solution $\{u(t, x)\}_{t \in \mathbb{R}} \subset L^\infty(\mathbb{R})$ to (4.1) with $0 \leq u(t, x) \leq 1$, $\lim_{x \rightarrow +\infty} u(t, x) = 1$ and $\|u(t, x) - 1\|_{L^\infty(\mathbb{R})} \neq 0$ such that

$$u(t + \tau, x) = u(t, x + c\tau)$$

holds for all t and $x \in \mathbb{R}$. Then, there exists $\psi \in \mathcal{M}$ with $\psi(-\infty) = 0$ and $\psi(+\infty) = 1$ such that $\{\psi(x + ct)\}_{t \in \mathbb{R}}$ is a solution to (4.1).

The infimum c_* of the speeds of traveling wave solutions is not $\pm\infty$, and there is a traveling wave solution with speed c when $c \geq c_*$:

Theorem 10 *Let a Borel-measure μ have $\lambda \in (0, +\infty)$ satisfying (4.2). Then, there exists $c_* \in \mathbb{R}$ such that the following holds :*

Let $c \in \mathbb{R}$. Then, there exists $\psi \in \mathcal{M}$ with $\psi(-\infty) = 0$ and $\psi(+\infty) = 1$ such that $\{\psi(x + ct)\}_{t \in \mathbb{R}}$ is a solution to (4.1) if and only if $c \geq c_$.*

Acknowledgments. I thank Prof. Hiroshi Matano, Dr. Xiaotao Lin and Dr. Masahiko Shimojo for their discussion.

REFERENCES

- [1] P. W. Bates, P. C. Fife, X. Ren and X. Wang, Traveling waves in a convolution model for phase transitions, *Arch. Rational Mech. Anal.*, 138 (1997), 105-136.
- [2] J. Carr and A. Chmaj, Uniqueness of travelling waves for nonlocal monostable equations, *Proc. Amer. Math. Soc.*, 132 (2004), 2433-2439.
- [3] X. Chen, Existence, uniqueness, and asymptotic stability of traveling waves in nonlocal evolution equations, *Adv. Differential Equations*, 2 (1997), 125-160.
- [4] X. Chen and J.-S. Guo, Uniqueness and existence of traveling waves for discrete quasilinear monostable dynamics, *Math. Ann.*, 326 (2003), 123-146.
- [5] J. Coville, J. Dávila and S. Martínez, Nonlocal anisotropic dispersal with monostable nonlinearity, *J. Differential Equations*, 244 (2008), 3080-3118.
- [6] J. Coville and L. Dupaigne, On a non-local equation arising in population dynamics, *Proc. Roy. Soc. Edinburgh A*, 137 (2007), 727-755.
- [7] P. C. Fife, *Mathematical aspects of reacting and diffusing systems*, Springer, Berlin-New York, 1979.
- [8] B. H. Gilding and R. Kersner, *Travelling Waves in Nonlinear Diffusion-Convection Reaction*, Birkhäuser, Basel, 2004.
- [9] J.-S. Guo and F. Hamel, Front propagation for discrete periodic monostable equations, *Math. Ann.*, 335 (2006), 489-525.
- [10] J.-S. Guo and Y. Morita, Entire solutions of reaction-diffusion equations and an application to discrete diffusive equations, *Discrete Contin. Dyn. Syst.*, 12 (2005), 193-212.

- [11] F. Hamel and N. Nadirashvili, Entire solutions of the KPP equation, *Comm. Pure Appl. Math.*, 52 (1999), 1255-1276.
- [12] Y. Hosono, The minimal speed for a diffusive Lotka-Volterra model, *Bull. Math. Biol.*, 60 (1998), 435-448.
- [13] Y. Kan-on, Fisher wave fronts for the Lotka-Volterra competition model with diffusion, *Nonlinear Anal.*, 28 (1997), 145-164.
- [14] B. Li, H. F. Weinberger and M. A. Lewis, Spreading speeds as slowest wave speeds for cooperative systems, *Math. Biosci.*, 196 (2005), 82-98.
- [15] X. Liang, Y. Yi and X.-Q. Zhao, Spreading speeds and traveling waves for periodic evolution systems, *J. Differential Equations*, 231 (2006), 57-77.
- [16] X. Liang and X.-Q. Zhao, Asymptotic speeds of spread and traveling waves for monotone semiflows with applications, *Comm. Pure Appl. Math.*, 60 (2007), 1-40.
- [17] H. Okamoto and M. Shoji, *The Mathematical Theory of Permanent Progressive Water-Waves*, World Scientific Publishing Co., River Edge, 2001.
- [18] K. Schumacher, Travelling-front solutions for integro-differential equations. I, *J. Reine Angew. Math.*, 316 (1980), 54-70.
- [19] K. Schumacher, Travelling-front solutions for integrodifferential equations II, *Biological Growth and Spread*, pp. 296-309, Springer, Berlin-New York, 1980.
- [20] K. Uchiyama, The behavior of solutions of some nonlinear diffusion equations for large time, *J. Math. Kyoto Univ.*, 18 (1978), 453-508.
- [21] A. I. Volpert, V. A. Volpert and V. A. Volpert, *Traveling wave solutions of parabolic systems*, American Mathematical Society, Providence, 1994.
- [22] H. F. Weinberger, Long-time behavior of a class of biological models, *SIAM J. Math. Anal.*, 13 (1982), 353-396.
- [23] H. F. Weinberger, On spreading speeds and traveling waves for growth and migration models in a periodic habitat, *J. Math. Biol.*, 45 (2002), 511-548.
- [24] H. F. Weinberger, M. A. Lewis and B. Li, Analysis of linear determinacy for spread in cooperative models, *J. Math. Biol.*, 45 (2002), 183-218.
- [25] H. Yagisita, Existence of traveling wave solutions for a nonlocal monostable equation: an abstract approach, *Discrete Contin. Dyn. Syst.*, submitted.
- [26] H. Yagisita, Existence of traveling waves for a nonlocal monostable equation: an abstract approach, *arXiv.org*, <http://arxiv.org/abs/0807.3612>